



Backtest #38624 · LPG · EVO_EVOEVOEVOE_v604

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v604 backtest on LPG delivered a 40.41% ROI with a 1.10 Sharpe ratio, yet the strategy executed only three trades, rendering the 66.7% win rate statistically insignificant. A 21.82% maximum drawdown suggests substantial vulnerability during drawdown periods that the limited sample size fails to capture adequately. The high return stems from concentrated exposure rather than diversified edge, creating a risk profile that is too thin for institutional deployment. We must expand the backtesting horizon to accumulate sufficient trade data and validate whether the edge persists across varying market regimes.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47